

INTERNATIONAL SEARCH REPORT

International Application No PCT/EP2004/051830
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A. CLASSIFICATION OF SUBJECT MATTER
IPC 7 G06F17/60

According to International Patent Classification (IPC) or to both national classification and IPC

B. FIELDS SEARCHED

Minimum documentation searched (classification system followed by classification symbols)
IPC 7 G06F

Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched

Electronic data base consulted during the International search (name of data base and, where practical, search terms used)

EPO-Internal, WPI Data, PAJ, INSPEC

C. DOCUMENTS CONSIDERED TO BE RELEVANT

Category *	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
X	US 5 655 085 A (MARQUART RONALD G ET AL) 5 August 1997 (1997-08-05) column 14, line 16 - column 24, line 8; claims 1,27; figures 1,3	1-21
X	EP 0 955 595 A (SEXTON FRANK M ; BURKHALTER SWINTON B (US)) 10 November 1999 (1999-11-10) page 4, paragraphs 20,21; claims 1,2; figure 4 page 7, paragraph 45-53 page 11, paragraph 53 - page 12, paragraph 94	1-21
	-/-	

Further documents are listed in the continuation of box C.

Patent family members are listed in annex.

* Special categories of cited documents :

- "A" document defining the general state of the art which is not considered to be of particular relevance
- "E" earlier document but published on or after the International filing date
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- "O" document referring to an oral disclosure, use, exhibition or other means
- "P" document published prior to the International filing date but later than the priority date claimed

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- "Y" document of particular relevance; the claimed invention cannot be considered to involve an inventive step when the document is combined with one or more other such documents, such combination being obvious to a person skilled in the art.
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Date of the actual completion of the International search 30 November 2004	Date of mailing of the international search report 08/12/2004
Name and mailing address of the ISA European Patent Office, P.B. 5818 Patentlaan 2 NL - 2280 HV Rijswijk Tel: (+31-70) 340-2040, Fax: 31 651 epo nl, Fax: (+31-70) 340-3016	Authorized officer Rüster, H-B

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C.(Continuation) DOCUMENTS CONSIDERED TO BE RELEVANT

Category	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
A	<p>NAM KYOO BOOTS ET AL INSTITUTE OF ELECTRICAL AND ELECTRONICS ENGINEERS: "Simulating ruin probabilities in insurance risk processes with subexponential claims" PROCEEDINGS OF THE 2001 WINTER SIMULATION CONFERENCE. WSC'01. ARLINGTON, VA, DEC. 9 - 12, 2001, WINTER SIMULATION CONFERENCE, NEW YORK, NY : IEEE, US, vol. VOL. 1 OF 2. CONF. 34, 9 December 2001 (2001-12-09), pages 468-476, XP010573891 ISBN: 0-7803-7307-3 page 468 - page 471</p> <p>-----</p>	1,13
A	<p>BOOTS N K ET AL: "Simulating GI/GI/1 queues and insurance risk processes with subexponential distributions" SIMULATION CONFERENCE, 2000. PROCEEDINGS. WINTER ORLANDO, FL, USA 10-13 DEC. 2000, PISCATAWAY, NJ, USA, IEEE, US, 10 December 2000 (2000-12-10), pages 656-665, XP010529331 ISBN: 0-7803-6579-8 page 658 - page 663</p> <p>-----</p>	1-21
A	<p>REID R C ET AL: "Extending the Risk Analysis Model to Include Market-Insurance" COMPUTERS & SECURITY, ELSEVIER SCIENCE PUBLISHERS. AMSTERDAM, NL, vol. 20, no. 4, 31 July 2001 (2001-07-31), pages 331-339, XP004254272 ISSN: 0167-4048 page 336 - page 339</p> <p>-----</p>	1,13

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Information on patent family members

International Application No

PCT/EP2004/051830

Patent document cited in search report		Publication date		Patent family member(s)		Publication date
US 5655085	A	05-08-1997	US US	5673402 A 6684189 B1		30-09-1997 27-01-2004
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